

EXHIBIT C



Received on 03-MAR-2009

By E-Mail

EM ID: 39692BQSZ

March 2, 2009

Lehman Brothers Commercial Corporation
c/o Lehman Brothers Inc.
Transaction Management Group
Corporate Advisory Division
745 Seventh Avenue
New York, NY 10019
U.S.A
Fax: +1 212 526 7672

RE: STATEMENT OF PAYMENT ON EARLY TERMINATION OF MASTER AGREEMENT.

Dear Madam/ Sir:

We refer to the 1992 ISDA Master Agreement including the Schedule, the Credit Support Annex thereto dated as of September 30, 1997 and each Confirmation thereunder (the "**Agreement**") between CALYON (formerly known as Credit Agricole Indosuez) and Lehman Brothers Commercial Corporation ("**LBCC**"), guaranteed by Lehman Brothers Holdings Inc. Capitalized terms used but not otherwise defined herein shall have the meanings assigned to them in the Agreement.

We refer to Section 6(a) (*Right to Terminate Following Event of Default*) of the Agreement and the notice of early termination previously sent by us on or around 16 September 2008, designating 16 September 2008 as the Early Termination Date for all outstanding Transactions governed by the Agreement. This letter constitutes the statement required under Section 6(d)(i) (*Statement*) of the Agreement.

In accordance with Section 6(d) (*Calculations*) and Section 6(e)(i) (*Payments on Early Termination; Events of Default*) of the Agreement, CALYON has calculated the amount payable with respect to all of the Transactions governed by the Agreement as of as of the Early Termination Date to be U.S. \$(34,582,751). In accordance with Section 6(e)(i) (*Payments on Early Termination; Events of Default*), CALYON has calculated such amounts in accordance with the "Loss" payment measure (i) in the case of FX Transactions and Currency Option Transactions and (ii) in respect of all other Transactions, due to the fact that the "Market Quotation" payment measure could not be determined or would not have produced a commercially reasonable result.



Please be advised of the following calculations made under the Agreement:

1. The Termination Currency Equivalent of the Settlement Amount owing from CALYON to LBCC is U.S. \$41,702,729 (details of the Settlement Amount in respect of each Terminated Transaction are set forth in the attached spreadsheet);
2. The Termination Currency Equivalent of the Posted Collateral (or the Cash Equivalent of any Posted Collateral) held by LBCC as Secured Party under the CSA is U.S. \$10,470,659;
3. Costs associated with re-hedging CALYON's portfolio due to the termination of all Transactions: U.S. \$3,037,073;
4. The aggregate of the Unpaid Amounts due by LBCC to CALYON in relation to the Terminated Transactions is U.S. \$3,422,145;

The aggregate of the Unpaid Amounts due by CALYON to LBCC in relation to the Terminated Transactions is U.S. \$(9,809,899);

Accordingly, the Termination Currency Equivalent of the total Unpaid Amounts: U.S. \$(6,387,754); and

5. Based on the above, the total amount owed by CALYON to LBCC in respect of the Early Termination Date is U.S. \$(34,582,751).

CALYON has the right pursuant to Part 5(a) (*Set-off*) of the Schedule (expressed as a new Section 6(f)), to defer the payment of any amount payable by CALYON to LBCC under Section 6(e) until all indebtedness and obligations, whether matured or unmatured, of LBCC and its Affiliates have been paid to CALYON in full, notwithstanding anything to the contrary. Please be advised therefore, that we intend to defer any such payment until we have received irrevocable payment in full of all amounts owed to CALYON by LBCC and its Affiliates. One or more of LBCC's Affiliates have been or will be notified of CALYON's claims against them, which exceed (whether individually or aggregately) the amount set out in 5 above, and which remain unpaid. Consequently, CALYON reiterates its payment instructions below and any and all demands for payment from all Affiliates of LBCC due to CALYON in connection with any Master Agreement between CALYON and any such Affiliate and otherwise.

Bank: JPMorgan Chase bank – New York
ABA: 021 000 021
Swift: CHASUS33

Beneficiary: CALYON – Paris
Account number: 786419036
Swift: BSUIFRPPXXX

Reference: DAS Attn. M Delage

Please note that pursuant to Section 11 (*Expenses*) of the Agreement, we reserve the right to claim under that indemnity for our reasonable out-of-pocket expenses including legal fees

A handwritten signature in dark ink, appearing to be 'h' followed by a stylized 'R' or '2', located in the bottom right corner of the page.




incurred by reason of the enforcement and protection of our rights under the Agreement or any Credit Support Document or by reason of the early termination of any Terminated Transaction.

Nothing contained herein shall be construed as or be deemed to be a waiver, discharge, election or release of any of CALYON's rights and remedies under the Agreement (including, but not limited to, CALYON's rights pursuant to Section 11 (*Expenses*) of the Agreement, and all of CALYON's rights in relation to interest on any amount due pursuant to the Agreement) or under applicable law, all of which rights and remedies are hereby expressly reserved.


This notice shall be governed by and construed in accordance with the internal laws of the State of New York.

Yours faithfully,

CALYON

By: 

Julian HARRIS
Distressed Assets

By: 

Xavier RICHARD
Distressed Assets

Cc : Weil Gotshal & Manges (c/o Lehman Team)
767 Fifth Avenue
New York, NY 10153

Calyon Trading desk	Product Type	Valuation method	Number of settled transactions	Number of unsettled transactions	Replacement value (in USD)*	MTM adjustment (in USD)*	Rehedging costs*	Unpaid Amounts (in USD)*	Collateral amount (in USD)*	Total Claim amount (in USD)*
Commodities	Bullion - Option	Loss	27	0	16 240 593	0	0	0		
	Bullion - Spot	Loss	6		-5 126 065					
Sub Total Commodities			33	0	11 114 528	0	0	0		
Forex	FX - NDF	Loss	2		-808 278					
	FX - Option	Loss	399	26	-28 418 268	0	3 037 073	-7 704 332		
	FX - Forward	Loss	79		-26 261 815					
Sub Total Forex			480	26	-55 488 362	0	3 037 073	-7 704 332		
Interest Rate Derivatives	Cross Currency - Swap	Loss	8		-2 445 657					
	FX - Option	Loss	15	2	5 166 551	-49 790		1 316 578		
Sub Total Interest Rate Derivatives			23	2	2 720 894	-49 790	0	1 316 578		
Grand Total			536	28	-41 652 940	-49 790	3 037 073	-6 387 754	10 470 659	-34 582 751

* a positive value means that Lehman Brothers Commercial Corp owes amount to CALYON, a negative value means that CALYON owes amount to Lehman Brothers Commercial Corp

h
VR

Handwritten initials and a checkmark.

Product Type	CALYON reference	LBOC reference	instrument	Trade date	End date	Currency Buy Side (Calyon perspective)	Notional Amount Buy Side (Calyon perspective)	Currency Sell Side (Calyon perspective)	Notional Amount Sell Side (Calyon perspective)	strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)
FX - Option	9869558	11964378	USD/JPY	11/12/2003	13/12/2011	USD	10 000 000	JPY	775 500 000	77.55	E	C	-233 282
	9869559	11964376	USD/JPY	11/12/2003	13/12/2011	USD	10 000 000	JPY	775 500 000	77.55	E	P	-2 106 037
	9869560	11964389	USD/JPY	15/12/2003	13/12/2013	USD	16 000 000	JPY	1 103 200 000	68.95	E	C	-3 176 309
	9869561	11964382	USD/JPY	15/12/2003	13/12/2013	USD	16 000 000	JPY	1 103 200 000	68.95	E	P	-434 965
	1238003	4449881	USD/JPY	22/11/2004	24/11/2014	JPY	1 720 000 000	USD	25 000 000	68.80	E	C	5 654 737
	1238004	4449882	USD/JPY	22/11/2004	24/11/2014	JPY	1 720 000 000	USD	25 000 000	68.80	E	P	835 672
	1411208	5317691	USD/JPY	13/07/2005	11/07/2013	JPY	2 023 750 000	USD	25 000 000	80.95	E	C	3 963 845
	1411209	5317692	USD/JPY	13/07/2005	11/07/2013	JPY	2 023 750 000	USD	25 000 000	80.95	E	P	1 028 525
	1460221	5713793	USD/JPY	14/10/2005	16/10/2008	JPY	701 750 000	USD	7 000 000	100.25	E	C	353 151
	1460222	5713794	USD/JPY	14/10/2005	16/10/2008	JPY	701 750 000	USD	7 000 000	100.25	E	P	63 075
	1463916	5975756	USD/JPY	21/11/2005	23/11/2009	USD	25 000 000	JPY	2 486 250 000	99.45	E	C	-939 109
	1463917	5975755	USD/JPY	21/11/2005	23/11/2009	USD	25 000 000	JPY	2 486 250 000	99.45	E	P	-1 705 928
	1561559	6365888	USD/JPY	02/03/2006	04/03/2009	JPY	283 780 000	USD	2 800 000	101.35	E	C	143 903
	1561560	6365889	USD/JPY	02/03/2006	04/03/2009	JPY	283 780 000	USD	2 800 000	101.35	E	P	77 364
	1570556	11964215	USD/JPY	16/03/2006	17/03/2011	USD	50 000 000	JPY	6 500 000 000	130.00	E	C	-54 267
	1609144	6837390	USD/JPY	19/05/2006	19/05/2011	JPY	2 247 500 000	USD	25 000 000	89.90	E	C	917 294
	1609145	6837389	USD/JPY	19/05/2006	19/05/2011	JPY	2 247 500 000	USD	25 000 000	89.90	E	P	3 100 605
	1673802	7607217	EUR/USD	27/09/2006	26/09/2008	EUR	13 500 000	USD	17 469 000	1.29	E	C	1 586 740
	1673803	7607217	EUR/USD	27/09/2006	26/09/2008	EUR	13 500 000	USD	17 469 000	1.29	E	P	1 199
	1680236	7687915	USD/JPY	11/10/2006	08/10/2009	JPY	3 671 500 000	USD	35 000 000	104.90	E	C	1 894 908
	1680237	7687914	USD/JPY	11/10/2006	08/10/2009	JPY	3 671 500 000	USD	35 000 000	104.90	E	P	1 231 291
	1704701	7972078	USD/JPY	27/11/2006	28/11/2008	USD	37 000 000	JPY	3 838 650 000	106.45	E	C	-681 594
	1704702	7972077	USD/JPY	27/11/2006	28/11/2008	USD	37 000 000	JPY	3 838 650 000	106.45	E	P	-1 423 613
	1712797	11963941	USD/JPY	06/12/2006	06/12/2011	USD	20 500 000	JPY	1 964 925 000	95.85	E	C	-1 557 341
	1712798	11963939	USD/JPY	06/12/2006	06/12/2011	USD	20 500 000	JPY	1 964 925 000	95.85	E	P	-1 174 023
	1736465	8615615	USD/TRY	05/03/2007	05/03/2009	USD	10 000 000	TRY	47 500 000	1.90	E	C	-2 528 042
	1824889	8766540	USD/TRY	23/03/2007	30/03/2010	USD	25 000 000	TRY	47 500 000	1.90	E	P	-1 080 614
	1824890	8766539	USD/TRY	23/03/2007	30/03/2010	USD	25 000 000	TRY	47 500 000	1.90	E	C	-5 909 897
	1921423	9313777	USD/JPY	21/06/2007	23/06/2009	USD	50 000 000	JPY	5 660 000 000	113.20	E	C	-5 014 912
	1921424	9313776	USD/JPY	21/06/2007	23/06/2009	USD	50 000 000	JPY	5 660 000 000	113.20	E	P	140 144
	1948975	9470497	USD/CHF	13/07/2007	14/07/2010	USD	14 713 650 000	CHF	121 500 000	1.13	E	C	-1 569 734
	1948976	9470497	USD/CHF	13/07/2007	14/07/2010	USD	14 713 650 000	CHF	121 500 000	1.13	E	P	-1 438 680
	1953547	9507963	EUR/USD	18/07/2007	17/07/2009	EUR	5 000 000	USD	17 825 000	35.39	E	C	-104 620
	1953548	9507962	EUR/USD	18/07/2007	17/07/2009	EUR	5 000 000	USD	17 825 000	35.39	E	P	-443 249
	1968245	9668306	EUR/TRY	09/08/2007	19/08/2008	EUR	100 000 000	TRY	100 000 000	1.95	E	C	-1 989 835
	1968246	9668307	EUR/TRY	09/08/2007	19/08/2008	EUR	100 000 000	TRY	100 000 000	1.95	E	P	33 531
	2014639	9651604	USD/TRY	04/09/2007	07/09/2009	TRY	50 000 000	USD	50 000 000	2.02	E	C	-2 318 329
	2014640	9651605	USD/TRY	04/09/2007	07/09/2009	TRY	50 000 000	USD	50 000 000	2.02	E	P	324 720
	2015788	9652091	USD/TRY	04/09/2007	07/09/2009	TRY	30 000 000	USD	30 000 000	1.40	E	C	-1 312 921
	2017538	9663357	USD/TRY	04/09/2007	07/09/2009	TRY	19 887 500	USD	12 500 000	1.58	E	C	507 219
	2017539	9663356	USD/TRY	05/09/2007	07/09/2009	TRY	19 887 500	USD	12 500 000	1.58	E	P	1 509 329
	2017540	9663355	USD/TRY	05/09/2007	07/09/2009	TRY	27 500 000	TRY	30 910 000	1.12	E	C	-97 919
	2017541	9663354	USD/TRY	05/09/2007	07/09/2009	USD	27 500 000	TRY	30 910 000	1.12	E	P	-66 785
	2019751	9675449	EUR/USD	06/09/2007	06/09/2012	USD	70 750 000	EUR	50 000 000	1.42	E	C	-4 110 184
	2019752	9675450	EUR/USD	06/09/2007	06/09/2012	USD	70 750 000	EUR	50 000 000	1.42	E	P	-6 631 370
	2025381	9907994	EUR/USD	11/09/2007	11/09/2012	USD	18 894 500	EUR	13 250 000	1.43	E	C	-1 043 758
	2025382	9907993	EUR/USD	11/09/2007	11/09/2012	USD	18 894 500	EUR	13 250 000	1.43	E	P	-1 833 761
	2034817	9957305	USD/SEK	18/09/2007	18/09/2008	USD	25 000 000	SEK	165 775 000	6.63	E	C	-755 973
	2034818	9957306	USD/SEK	18/09/2007	18/09/2008	USD	25 000 000	SEK	165 775 000	6.63	E	P	-6 064
	2034819	9957307	EUR/USD	18/09/2007	17/09/2009	EUR	18 000 000	USD	25 272 000	1.40	E	C	1 301 461
	2034820	9957306	EUR/USD	18/09/2007	17/09/2009	EUR	18 000 000	USD	25 272 000	1.40	E	P	956 980
	2038959	10019864	USD/TRY	20/09/2007	18/09/2009	USD	6 500 000	TRY	9 597 250	1.48	E	C	-449 654
	2038960	10020823	USD/TRY	20/09/2007	18/09/2009	USD	6 500 000	TRY	9 597 250	1.48	E	P	-469 663
	2040194	9980509	USD/TRY	20/09/2007	19/09/2008	TRY	20 362 500	USD	15 000 000	1.36	E	C	3 082
	2040195	9980508	USD/TRY	20/09/2007	19/09/2008	TRY	20 362 500	USD	15 000 000	1.36	E	P	984 320
	2045816	10071451	USD/TRY	20/09/2007	18/09/2009	USD	6 500 000	TRY	9 603 750	1.48	E	C	-450 668
	2045817	10071451	USD/TRY	20/09/2007	18/09/2009	USD	6 500 000	TRY	9 603 750	1.48	E	P	-467 615
	2045823	10020820	USD/TRY	20/09/2007	18/09/2009	USD	11 250 000	TRY	16 633 125	1.48	E	C	-777 314
	2045824	10020819	USD/TRY	20/09/2007	18/09/2009	USD	11 250 000	TRY	16 633 125	1.48	E	P	-814 081
	2046583	10020333	EUR/TRY	26/09/2007	25/09/2009	EUR	30 000 000	TRY	36 000 000	2.80	E	C	-196 797
	2046584	10020333	EUR/TRY	26/09/2007	25/09/2009	EUR	30 000 000	TRY	36 000 000	2.80	E	P	-199 753
	2050008	10040682	USD/TRY	28/09/2007	31/03/2009	USD	20 000 000	TRY	25 220 000	1.26	E	C	-265 149
	2050037	10040683	USD/TRY	28/09/2007	31/03/2009	USD	20 000 000	TRY	25 220 000	1.26	E	P	-265 149
	2051673	10040944	EUR/TRY	28/09/2007	30/01/2009	EUR	40 000 000	TRY	51 600 000	3.50	E	C	-849 898
	2053836	10051960	EUR/TRY	01/10/2007	01/10/2010	EUR	50 000 000	TRY	51 600 000	3.50	E	P	-1 525 045
	2053915	10052084	EUR/TRY	01/10/2007	01/10/2010	EUR	50 000 000	TRY	50 000 000	3.50	E	C	-1 525 045
	2055712	10060904	USD/TRY	01/10/2007	02/10/2009	USD	30 000 000	TRY	90 000 000	1.80	E	C	-118 775
	2056047	10062588	USD/TRY	03/10/2007	02/10/2009	USD	30 000 000	TRY	90 000 000	2.10	E	P	-514 789
	2056067	10072503	EUR/TRY	03/10/2007	02/10/2009	EUR	30 000 000	TRY	105 970 000	1.70	E	C	-367 472
	2056083	10095952	USD/TRY	04/10/2007	02/10/2009	USD	15 000 000	TRY	12 025 000	1.28	E	C	-48 030
	2059084	10082624	USD/TRY	04/10/2007	02/10/2009	USD	15 000 000	TRY	12 025 000	1.28	E	P	-215 664
	2059087	10082623	USD/TRY	04/10/2007	02/10/2009	USD	100 000 000	TRY	210 000 000	1.78	E	C	-410 835
	2059087	10082623	USD/TRY	04/10/2007	02/10/2009	USD	100 000 000	TRY	210 000 000	1.78	E	P	-1 029 579
	2060568	10082658	USD/JPY	04/10/2007	07/10/2008	JPY	5 800 000 000	USD	50 000 000	116.00	E	P	3 730

Handwritten initials and a checkmark.

Product Type	CALYON reference	LBCC reference	Instrument	Trade date	End date	Currency Buy Side (Calyon perspective)	Notional Amount Buy Side (Calyon perspective)	Currency Sell Side (Calyon perspective)	Notional Amount Sell Side (Calyon perspective)	strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)*
	2061989	1093955	USD/TRY	05/10/2007	08/04/2009	USD	50,000,000	TRY	100,000,000	2.00	E	P	-138,186
	2062510	1094267	USD/TRY	05/10/2007	08/04/2009	USD	50,000,000	TRY	100,000,000	2.00	E	P	-138,186
	2069767	10146810	USD/TRY	12/10/2007	14/10/2010	USD	100,000,000	TRY	240,000,000	2.40	E	P	-3,088,308
	2074644	10157468	EUR/HUF	16/10/2007	16/10/2010	HUF	1,279,000,000	EUR	5,000,000	255.80	E	C	378,002
	2074645	10157467	EUR/HUF	16/10/2007	16/10/2010	HUF	1,279,000,000	EUR	5,000,000	255.80	E	C	14,539
	2077817	10177847	EUR/USD	18/10/2007	18/10/2010	USD	100,000,000	EUR	400,000,000	4.00	E	P	-1,837,669
	2078606	10178039	EUR/USD	18/10/2007	20/10/2008	EUR	15,000,000	USD	21,532,500	1.44	E	P	588,422
	2078607	10178040	EUR/USD	18/10/2007	20/10/2008	EUR	15,000,000	USD	21,532,500	1.44	E	P	213,281
	2081007	10187922	USD/JPY	19/10/2007	21/10/2008	JPY	2,767,500,000	USD	25,000,000	110.70	E	P	69,736
	2081008	10187919	USD/JPY	19/10/2007	21/10/2008	JPY	2,767,500,000	USD	25,000,000	110.70	E	P	1,530,454
	2081009	10187921	USD/JPY	19/10/2007	21/10/2008	JPY	2,767,500,000	USD	25,000,000	110.70	E	P	-314,069
	2085780	10228018	USD/TRY	24/10/2007	24/10/2008	USD	200,000,000	TRY	364,000,000	1.82	E	P	-1,801
	2085781	10228015	USD/TRY	24/10/2007	24/10/2008	TRY	247,000,000	USD	200,000,000	1.24	E	P	1,004,927
	2100739	10283752	EUR/TRY	01/11/2007	31/10/2008	TRY	86,500,000	EUR	50,000,000	1.73	E	C	-1,392
	2100738	10283751	EUR/TRY	01/11/2007	31/10/2008	TRY	86,500,000	EUR	50,000,000	1.73	E	C	-346,076
	2101271	10293157	EUR/TRY	02/11/2007	04/11/2009	EUR	50,000,000	TRY	170,000,000	3.40	E	P	-1,107,121
	2108718	10327024	EUR/USD	07/11/2007	06/11/2008	USD	22,132,500	EUR	15,000,000	1.48	E	C	-111,605
	2108718	10327023	EUR/USD	07/11/2007	06/11/2008	USD	22,132,500	EUR	15,000,000	1.48	E	C	-519,446
	2109786	10337182	EUR/USD	07/11/2007	05/11/2010	USD	17,043,000	EUR	11,500,000	1.48	E	C	-1,760,518
	2109787	10337181	EUR/USD	07/11/2007	05/11/2010	USD	17,043,000	EUR	11,500,000	1.48	E	C	-195,481
	2105686	10337597	USD/TRY	08/11/2007	07/11/2008	USD	7,250,000	TRY	9,417,750	1.30	E	P	-188,346
	2105687	10337596	USD/TRY	08/11/2007	07/11/2008	USD	7,250,000	TRY	9,417,750	1.30	E	P	-311,522
	2110705	10337868	EUR/USD	08/11/2007	11/11/2008	EUR	52,992,000	USD	36,000,000	1.47	E	C	-2,585,689
	2110706	10337867	EUR/USD	08/11/2007	11/11/2008	EUR	52,992,000	USD	36,000,000	1.47	E	C	-456,063
	2112135	10349979	USD/TRY	09/11/2007	12/11/2008	USD	15,000,000	TRY	19,395,000	1.29	E	P	-355,492
	2124316	10349978	USD/TRY	09/11/2007	12/11/2008	USD	15,000,000	TRY	19,395,000	1.29	E	P	918,724
	2124320	10408710	USD/JPY	19/11/2007	19/11/2008	JPY	2,857,500,000	USD	25,000,000	106.30	E	C	-1,530,785
	2124320	10408711	USD/JPY	19/11/2007	19/11/2008	JPY	2,857,500,000	USD	25,000,000	106.30	E	C	-556,362
	2129636	10431660	USD/JPY	21/11/2007	22/11/2010	USD	75,000,000	JPY	300,000,000	4.00	E	P	-289,648
	2129637	10431663	USD/JPY	21/11/2007	24/11/2008	USD	20,000,000	JPY	2,088,000,000	104.40	E	P	-442,260
	2134383	10439084	EUR/TRY	26/11/2007	26/11/2010	EUR	50,000,000	TRY	250,000,000	5.00	E	C	-1,166,186
	2134386	10454666	EUR/TRY	26/11/2007	26/11/2010	EUR	50,000,000	TRY	250,000,000	5.00	E	C	-180,299
	2134387	10489038	USD/JPY	29/11/2007	01/12/2009	USD	5,565,000,000	JPY	50,000,000	111.30	E	P	647,467
	2134388	10489037	USD/JPY	29/11/2007	01/12/2009	USD	5,565,000,000	JPY	50,000,000	111.30	E	P	-439,672
	2134389	10489039	USD/JPY	29/11/2007	01/12/2009	JPY	3,862,500,000	USD	50,000,000	77.25	E	C	1,208,006
	2134394	10495133	EUR/USD	29/11/2007	01/12/2008	EUR	15,000,000	USD	22,170,000	1.48	E	P	148,123
	2134395	1049512	EUR/USD	29/11/2007	01/12/2008	EUR	15,000,000	USD	22,170,000	1.48	E	P	-200,597
	2134399	10624156	EUR/USD	05/12/2007	04/12/2008	EUR	76,375,000	USD	50,000,000	1.53	E	C	1,774,897
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-938,129
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-1,026,181
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	861,234
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	312,901
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-485,470
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-1,118,074
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-612,229
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	1,245,620
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	1,912,547
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-6,552
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	1,269,178
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-285,433
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	1,048,020
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	749,308
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	868,832
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-731,866
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-1,840,972
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	594,201
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	426,756
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	385
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-101,502
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-846,363
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-701,260
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-4,481,526
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-594,094
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-412,758
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	973,766
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-166,134
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-48,820
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	437,166
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-8,059,142
	2134399	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	USD	70,475,000	1.41	E	P	-1,208,184

Product Type	CALYON reference	LBCO reference	Instrument	Trade date	End date	Currency Buy Side (Calyon perspective)	Notional Amount Buy Side (Calyon perspective)	Currency Sell Side (Calyon perspective)	Notional Amount Sell Side (Calyon perspective)	strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)
	2233925	11039450	USD/TRY	31/01/2008	30/01/2009	USD	20 400 000	TRY	26 377 200	1.29	E	C	-452 860
	2234354	11039149	USD/JPY	01/02/2008	03/02/2010	JPY	3 219 450 000	USD	31 750 000	101.40	E	P	1 783 185
	2234555	11039148	USD/JPY	01/02/2008	03/02/2010	JPY	3 219 450 000	USD	31 750 000	101.40	E	C	1 503 800
	2234556	11039147	USD/JPY	01/02/2008	31/10/2008	USD	50 000 000	JPY	5 220 000 000	104.40	E	C	-1 217 235
	2234557	11039146	USD/JPY	01/02/2008	31/10/2008	USD	50 000 000	JPY	5 220 000 000	104.40	E	P	-1 255 727
	2234561	11039192	USD/JPY	01/02/2008	03/02/2010	JPY	16 500 000 000	USD	150 000 000	110.00	E	P	2 564 881
	2243904	11084693	EUR/HUF	07/02/2008	09/02/2009	HUF	1 370 000 000	EUR	5 000 000	274.00	E	C	830 260
	2243905	11084692	EUR/HUF	07/02/2008	09/02/2009	HUF	1 370 000 000	EUR	5 000 000	274.00	E	P	30 651
	2245623	11189458	USD/TRY	21/02/2008	01/10/2010	USD	75 000 000	TRY	225 000 000	3.00	E	P	-916 979
	2245624	11189480	USD/TRY	21/02/2008	23/02/2009	USD	11 625 000	TRY	50 000 000	4.23	E	P	55 274
	2245625	11189479	USD/TRY	21/02/2008	23/02/2009	USD	50 000 000	TRY	162 550 000	3.25	E	C	-220 507
	2301514	11629042	USD/HKD	26/02/2008	25/02/2009	HKD	785 000 000	USD	100 000 000	7.85	E	P	68 565
	2301871	11629041	USD/HKD	26/02/2008	27/11/2008	HKD	33 000 000	USD	30 000 000	1.10	E	C	2 991
	2303329	11629045	USD/HKD	27/02/2008	25/02/2009	HKD	387 050 000	USD	50 000 000	7.74	E	P	220 406
	2303330	11629046	USD/HKD	27/02/2008	25/02/2009	HKD	387 050 000	USD	50 000 000	7.74	E	C	160 231
	2305462	11235532	USD/JPY	27/02/2008	24/02/2010	USD	20 000 000	JPY	1 831 000 000	91.55	E	C	-504 650
	2305463	11235532	USD/JPY	27/02/2008	24/02/2010	JPY	2 005 000 000	USD	20 000 000	110.25	E	P	333 318
	2307336	11248848	USD/KRW	28/02/2008	01/12/2008	KRW	29 400 000 000	USD	30 000 000	980.00	E	P	4 584 055
	2308213	11629103	USD/HKD	29/02/2008	02/03/2009	HKD	386 500 000	USD	50 000 000	7.73	E	P	271 383
	2308214	11629104	USD/HKD	29/02/2008	02/03/2009	HKD	386 500 000	USD	50 000 000	7.73	E	C	144 072
	2308305	11258814	USD/JPY	29/02/2008	02/03/2009	JPY	5 122 500 000	USD	50 000 000	102.45	E	P	2 212 027
	2308306	11258813	USD/JPY	29/02/2008	02/03/2009	JPY	5 122 500 000	USD	50 000 000	102.45	E	C	1 543 246
	2308307	11258812	USD/JPY	29/02/2008	02/03/2009	USD	110 000 000	JPY	13 277 000 000	120.70	E	P	-45 738
	2309282	11259447	USD/CHF	29/02/2008	02/03/2009	USD	50 000 000	CHF	47 025 000	0.94	E	C	-756 639
	2309283	11259446	USD/CHF	29/02/2008	02/03/2009	CHF	58 225 000	USD	50 000 000	1.16	E	P	-105 165
	2310913	11260299	USD/CHF	29/02/2008	02/03/2009	USD	25 000 000	CHF	25 975 000	1.04	E	P	887 646
	2310914	11260298	USD/CHF	29/02/2008	02/03/2009	CHF	25 000 000	USD	25 975 000	1.04	E	C	-2 045 508
	2311422	11276446	GBP/JPY	03/12/2008	03/12/2008	GBP	2 331 000 000	JPY	15 000 000	195.45	E	C	1 839 016
	2311423	11276446	GBP/JPY	03/12/2008	03/12/2008	JPY	2 331 000 000	GBP	15 000 000	195.45	E	P	-215 670
	2314302	11268527	USD/JPY	04/03/2008	26/11/2008	USD	5 000 000 000	JPY	50 000 000	100.20	E	C	392 520
	2319035	11309817	USD/JPY	06/03/2008	06/03/2009	USD	10 000 000	JPY	1 012 000 000	101.20	E	P	-524 670
	2323936	11309816	EUR/HUF	06/03/2008	06/03/2009	EUR	50 000 000	HUF	15 000 000 000	300.00	E	P	-37 628
	2323937	11309815	EUR/HUF	06/03/2008	09/12/2008	EUR	113 280 000	USD	30 000 000	3.78	E	P	285 348
	2323938	11357033	EUR/USD	12/03/2008	12/03/2009	USD	163 450 000	EUR	100 000 000	1.53	E	C	-259 812
	2323939	11357031	EUR/USD	14/03/2008	16/09/2008	EUR	100 000 000	CHF	25 000 000	96.70	E	P	6 330 000
	2323940	11357031	EUR/USD	14/03/2008	16/09/2008	JPY	2 417 500 000	CHF	25 000 000	96.70	E	C	229 000
	2323941	11394681	CHF/JPY	17/03/2008	17/12/2008	JPY	20 000 000	KRW	20 074 000 000	1 003.70	E	P	1 112 309
	2323942	11394682	CHF/JPY	17/03/2008	18/03/2008	USD	20 000 000	KRW	20 074 000 000	1 003.70	E	C	-2 892 594
	2323943	11405311	USD/KRW	18/03/2008	23/09/2008	USD	38 850 000	EUR	25 000 000	1.55	E	C	-65 147
	2323944	11405311	USD/KRW	18/03/2008	23/09/2008	USD	38 850 000	EUR	25 000 000	1.55	E	P	-3 555 873
	2323945	11405311	USD/KRW	18/03/2008	23/09/2008	USD	175 000 000	EUR	100 000 000	98.05	E	C	-314 246
	2323946	11405311	USD/KRW	18/03/2008	23/09/2008	USD	15 000 000	JPY	1 470 750 000	98.05	E	P	2 414 617
	2323947	11446761	USD/JPY	25/03/2008	25/03/2009	USD	15 000 000	USD	23 295 000	1.55	E	C	117 966
	2323948	11446761	USD/JPY	25/03/2008	25/03/2009	EUR	15 000 000	USD	23 295 000	325.00	E	C	-108 859
	2323949	11457611	EUR/USD	26/03/2008	31/03/2009	EUR	70 000 000	HUF	22 750 000 000	1.68	E	P	-54 805
	2323950	11457611	EUR/USD	26/03/2008	31/03/2009	USD	50 295 000	USD	43 875 000	1.46	E	C	2 620 023
	2323951	11493358	EUR/USD	31/03/2008	31/03/2009	EUR	30 000 000	USD	25 000 000	932.65	E	C	14 231
	2323952	11493359	EUR/USD	31/03/2008	02/04/2009	KRW	23 316 250 000	KRW	25 976 250 000	1 039.05	E	P	-2 699 591
	2323953	11515841	USD/KRW	02/04/2008	02/04/2009	USD	49 005 000	EUR	30 000 000	1.63	E	C	-233 223
	2323954	11515841	USD/KRW	02/04/2008	08/10/2008	USD	30 000 000	EUR	44 565 000	1.49	E	P	2 382 038
	2323955	11515841	EUR/USD	08/04/2008	08/10/2008	EUR	81 675 000	EUR	50 000 000	1.63	E	C	-52
	2323956	11515841	EUR/USD	08/04/2008	08/10/2008	EUR	48 975 000	EUR	74 275 000	1.49	E	P	3 822 038
	2323957	11515841	EUR/USD	08/04/2008	08/10/2008	EUR	30 000 000	EUR	44 535 000	1.48	E	C	-33
	2323958	11515841	EUR/USD	08/04/2008	15/04/2009	USD	15 000 000	JPY	1 482 750 000	98.85	E	P	2 265 770
	2323959	11515841	EUR/USD	08/04/2008	15/04/2009	USD	15 000 000	JPY	1 482 750 000	98.85	E	C	-359 134
	2323960	11651046	USD/JPY	15/04/2008	20/04/2009	USD	15 000 000	JPY	1 524 000 000	101.60	E	P	-767 840
	2323961	11651045	USD/JPY	15/04/2008	20/04/2009	USD	15 000 000	JPY	1 524 000 000	101.60	E	C	-472 405
	2323962	11651045	EUR/USD	28/04/2008	28/01/2009	USD	15 480 000	EUR	10 000 000	1.55	E	P	-1 496 355
	2323963	11651045	EUR/USD	28/04/2008	28/01/2009	USD	15 480 000	EUR	10 000 000	1.55	E	C	-55 378
	2323964	11717178	EUR/USD	28/04/2008	28/01/2009	USD	50 000 000	TRY	64 000 000	1.28	E	C	-839 643
	2323965	11717178	EUR/USD	28/04/2008	28/01/2009	TRY	59 250 000	USD	50 000 000	1.19	E	C	225 993
	2323966	11717178	EUR/USD	28/04/2008	28/01/2009	EUR	100 000 000	USD	147 600 000	1.48	E	P	7 332 515
	2323967	11726677	EUR/USD	30/04/2008	03/11/2008	USD	162 850 000	EUR	100 000 000	1.63	E	C	-6 633
	2323968	11726677	EUR/USD	30/04/2008	03/11/2008	USD	79 250 000	ILS	320 764 375	4.05	E	P	-360 025
	2323969	11750549	EUR/USD	01/05/2008	07/05/2009	USD	190 200 000	USD	50 000 000	3.80	E	P	577 225
	2323970	11750549	EUR/USD	01/05/2008	07/05/2009	USD	15 310 000	EUR	10 000 000	1.53	E	C	-1 460 222
	2323971	11750549	EUR/USD	01/05/2008	07/05/2009	USD	15 310 000	EUR	10 000 000	1.53	E	P	-119 964
	2323972	11750549	EUR/USD	01/05/2008	07/05/2009	USD	20 000 000	ZAR	154 000 000	7.70	E	C	-44 932
	2323973	11751666	EUR/USD	02/05/2008	04/05/2009	EUR	15 000 000	USD	22 835 000	1.53	E	P	2 167 466

Product Type	CALYON reference	LBCC reference	instrument	Trade date	End date	Currency Buy Side (Calyon perspective)	Notional Amount Buy Side (Calyon perspective)	Currency Sell Side (Calyon perspective)	Notional Amount Sell Side (Calyon perspective)	strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)
	24110328	11758446	EURUSD	02/05/2008	04/05/2009	EUR	15 000 000	USD	22 935 000	1.53	E	C	185 587
	24112622	11758874	EURUSD	02/05/2008	04/05/2009	EUR	50 000 000	USD	76 200 000	1.52	E	P	7 012 900
	24112623	11758873	EURUSD	02/05/2008	04/05/2009	EUR	50 000 000	USD	76 200 000	1.52	E	C	652 404
	24112624	11758876	EURUSD	02/05/2008	04/05/2009	USD	145 199 250	EUR	109 750 000	1.32	E	P	-2 639 408
	24112625	11758875	EURUSD	02/05/2008	04/05/2009	EUR	193 160 000	USD	109 750 000	1.76	E	C	-103 618
	24115565	11769187	USDHKD	05/05/2008	05/05/2009	HKD	779 500 000	USD	100 000 000	7.80	E	P	189 884
	24134447	11777913	USDHKD	06/05/2008	06/05/2009	HKD	779 500 000	USD	100 000 000	7.80	E	P	190 438
	24134448	11778187	USDHKD	06/05/2008	06/05/2009	USD	50 000 000	HKD	386 975 000	7.74	E	P	-243 424
	24134449	11778188	USDHKD	06/05/2008	06/05/2009	USD	50 000 000	HKD	386 975 000	7.74	E	C	-220 366
	24134466	11777931	USDHKD	06/05/2008	06/05/2009	USD	25 000 000	HKD	193 487 500	7.74	E	P	-121 712
	24134517	11777932	USDHKD	06/05/2008	06/05/2009	USD	25 000 000	HKD	193 487 500	7.74	E	C	-110 183
	24155111	11778613	EURUSD	06/05/2008	06/11/2008	EUR	66 780 000	USD	42 000 000	1.59	E	C	-14 059
	24185611	11800233	EURCHF	08/05/2008	11/05/2009	CHF	50 000 000	EUR	76 625 000	1.53	E	C	-834 959
	24185621	11800232	EURCHF	08/05/2008	11/05/2009	CHF	81 975 000	EUR	50 000 000	1.64	E	P	185 653
	24261901	11833942	GBPUSD	24/09/2008	24/09/2008	GBP	40 000 000	USD	71 760 000	1.79	E	P	1 175 262
	24363401	11891241	EURUSD	20/05/2008	20/11/2008	EUR	15 000 000	USD	23 287 500	1.55	E	C	25 388
	24363411	11891240	EURUSD	20/05/2008	20/11/2008	EUR	15 000 000	USD	23 287 500	1.55	E	P	2 187 614
	24363441	11891239	EURUSD	20/05/2008	20/05/2009	EUR	15 000 000	USD	23 287 500	1.54	E	P	2 386 388
	24363511	11891238	EURUSD	20/05/2008	20/05/2009	EUR	15 000 000	USD	23 287 500	1.54	E	C	169 868
	24458301	11940520	EURJPY	27/05/2008	11/02/2009	EUR	50 000 000	USD	81 175 000	1.62	E	C	105 571
	24547121	11998609	EURJPY	03/06/2008	06/11/2008	JPY	4 803 000 000	EUR	30 000 000	160.10	E	P	55 185
	24642901	12044562	EURUSD	06/06/2008	08/06/2009	EUR	13 000 000	USD	20 195 500	1.55	E	P	2 203 495
	24642911	12044561	EURUSD	06/06/2008	08/06/2009	EUR	13 000 000	USD	20 195 500	1.55	E	C	144 137
	24661051	12045072	EURUSD	09/06/2008	09/06/2009	EUR	15 000 000	USD	23 295 000	1.55	E	P	2 537 706
	24661061	12045073	EURUSD	09/06/2008	09/06/2009	EUR	15 000 000	USD	23 295 000	1.55	E	C	167 947
	24678361	12057067	EURUSD	10/06/2008	10/06/2009	EUR	50 000 000	USD	76 750 000	1.54	E	P	7 689 705
	24678431	12057070	EURUSD	10/06/2008	10/06/2009	EUR	50 000 000	USD	76 750 000	1.54	E	C	670 064
	24678441	12057069	EURUSD	10/06/2008	10/06/2009	USD	143 825 500	EUR	109 000 000	1.32	E	P	-2 307 275
	24730371	12081250	EURUSD	12/06/2008	12/06/2009	EUR	25 000 000	USD	35 328 000	1.79	E	C	-108 633
	24730381	12081250	EURUSD	12/06/2008	12/06/2009	EUR	25 000 000	USD	35 328 000	1.79	E	P	3 653 406
	24732371	12092621	USDKRW	13/06/2008	15/12/2008	USD	15 000 000	KRW	15 598 250 000	1.037 75	E	C	-370 204
	24732381	12092622	USDKRW	13/06/2008	15/12/2008	USD	15 000 000	KRW	15 598 250 000	1.037 75	E	P	-1 535 038
	24741961	12092916	USDINR	13/06/2008	15/06/2009	USD	7 800 000	INR	343 434 000	44.03	E	P	-672 856
	24741971	12092915	USDINR	13/06/2008	15/06/2009	USD	7 800 000	INR	343 434 000	44.03	E	C	1 932 000
	24770591	12104821	EURUSD	16/06/2008	16/09/2008	EUR	15 000 000	USD	23 107 500	1.54	E	C	0
	24770601	12104820	EURUSD	16/06/2008	16/09/2008	EUR	15 000 000	USD	23 107 500	1.54	E	P	753 840
	24792471	12116087	EURPLN	17/06/2008	17/12/2008	PLN	355 000 000	EUR	100 000 000	3.55	E	P	-551 145
	24792481	12116087	EURPLN	17/06/2008	17/12/2008	PLN	159 000 000	EUR	581 065 500	3.65	E	C	215 380
	24800611	12116177	EURHUF	17/06/2008	17/06/2009	HUF	5 638 000 000	EUR	20 000 000	281.90	E	P	-162 115
	24800691	12116241	EURHUF	17/06/2008	17/06/2009	HUF	31 750 000	EUR	9 607 550 000	302.60	E	P	335 107
	24801001	12116239	EURHUF	17/06/2008	17/06/2009	HUF	8 430 000 000	EUR	30 000 000	281.00	E	P	-249 477
	24824521	12142145	USDKRW	19/06/2008	19/12/2008	USD	10 000 000	KRW	14 330 750 000	1 030.20	E	P	-1 121 566
	24824531	12142146	USDKRW	19/06/2008	19/12/2008	USD	10 000 000	KRW	14 330 750 000	1 030.20	E	C	-30 858
	24830971	12200117	EURUSD	26/06/2008	26/09/2008	EUR	20 000 000	USD	27 380 000	1.37	E	P	-2 343 808
	24854131	12201103	EURUSD	30/06/2008	15/10/2008	USD	23 520 000	EUR	15 000 000	1.57	E	C	-36
	24887071	12223855	USDHKD	30/06/2008	15/10/2008	USD	200 000 000	HKD	1 550 000 000	7.75	E	C	-171 754
	25041461	12247818	EURUSD	02/07/2008	03/07/2009	EUR	15 675 000	USD	10 000 000	1.57	E	P	-1 844 813
	25041471	12247817	EURUSD	02/07/2008	03/07/2009	EUR	15 675 000	USD	10 000 000	1.57	E	C	-107 216
	25108991	12287009	USDJPY	08/07/2008	08/01/2009	JPY	9 950 000 000	USD	100 000 000	99.50	E	C	1 836 054
	25109001	12287008	USDJPY	08/07/2008	08/01/2009	JPY	100 000 000	USD	9 250 000 000	92.50	E	C	-741 662
	25109171	12287031	USDKRW	08/07/2008	08/07/2009	KRW	48 000 000 000	USD	50 000 000	960.00	E	C	119 903
	25109181	12287033	USDKRW	08/07/2008	08/07/2009	KRW	10 000 000	USD	10 337 500 000	1 033.75	E	C	-83 296
	25109191	12287032	USDKRW	08/07/2008	08/07/2009	USD	25 000 000	KRW	2 607 500 000	104.30	E	P	-911 863
	25156491	12310815	USDJPY	10/07/2008	10/07/2009	USD	25 000 000	JPY	2 607 500 000	104.30	E	P	-1 161 746
	25156501	12310814	USDJPY	10/07/2008	10/07/2009	USD	25 000 000	JPY	2 607 500 000	104.30	E	C	-2 085 810
	25157541	12310824	EURTRY	10/07/2008	10/07/2009	EUR	12 500 000	TRY	26 987 500	2.16	E	C	-647 597
	25157551	12310823	EURTRY	10/07/2008	10/07/2009	EUR	12 500 000	TRY	26 987 500	2.16	E	P	-865 087
	25234341	12358362	USDHKD	16/07/2008	16/02/2009	USD	250 000 000	HKD	1 937 500 000	7.75	E	C	2 574 122
	25275721	12381807	EURUSD	17/07/2008	19/01/2009	EUR	15 000 000	USD	23 595 000	1.57	E	C	51 287
	25275731	12381781	EURUSD	17/07/2008	19/01/2009	EUR	15 000 000	USD	23 595 000	1.57	E	P	7 206 384
	25275851	12381375	EURUSD	17/07/2008	19/01/2009	EUR	50 000 000	USD	69 125 000	1.54	E	P	5 252 625
	25315241	12410570	EURUSD	21/07/2008	21/07/2011	EUR	50 000 000	USD	69 125 000	1.38	E	P	-679 141
	25315251	12410569	EURUSD	21/07/2008	21/07/2011	EUR	88 925 000	USD	100 000 000	1.78	E	C	-10 356
	25318061	12420793	EURTRY	22/07/2008	25/09/2008	EUR	50 000 000	TRY	100 000 000	2.00	E	P	-5 446 528
	25371541	12445421	EURUSD	24/07/2008	25/09/2008	USD	56 622 500	EUR	36 250 000	1.56	E	P	-43
	25371551	12445420	EURUSD	24/07/2008	25/09/2008	USD	56 622 500	EUR	36 250 000	1.56	E	C	-7 735 010
	25391511	12456830	EURJPY	25/07/2008	29/10/2008	JPY	50 000 000	USD	100 000 000	163.00	E	C	1 684 705
	25424461	12480643	USDJPY	29/07/2008	29/10/2008	JPY	181 500 000	USD	1 150 500 000	102.45	E	C	-1 070 236
	25424471	12480644	USDJPY	29/07/2008	29/10/2008	JPY	181 500 000	USD	1 150 500 000	102.45	E	P	-112 598
	25481581	12504931	USDPHP	31/07/2008	31/10/2008	PHP	25 000 000	USD	1 071 500 000	46.02	E	C	-226
	25481641	12504930	USDPHP	31/07/2008	31/10/2008	USD	40 000 000	PHP	276 000 000	6.90	E	C	-580
	25483821	12504930	USDZAR	31/07/2008	31/10/2008	USD	23 317 500	EUR	15 000 000	1.55	E	P	-2 144 000
	25493641	12509447	EURUSD	31/07/2008	02/10/2008	USD							

Product Type	CALYON reference	LBCC reference	Instrument	Trade date	End date	Currency Buy Side (Calyon perspective)	Notional Amount Buy Side (Calyon perspective)	Currency Sell Side (Calyon perspective)	Notional Amount Sell Side (Calyon perspective)	strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)
	2549365	12500418	EUR/USD	01/07/2008	02/10/2008	USD	23 317 500	EUR	15 000 000	1.55	E	C	-582
	2549364	12500418	EUR/USD	05/08/2008	05/11/2008	USD	149 500 000	EUR	100 000 000	1.50	E	P	-9 016 386
	2555705	12538946	EUR/USD	05/08/2008	05/11/2008	EUR	100 000 000	USD	159 200 000	1.59	E	C	29 431
	2555711	12538947	EUR/USD	05/08/2008	05/08/2009	USD	15 000 000	CAD	15 685 000	1.04	E	C	-414 307
	2555953	12543827	USD/CAD	05/08/2008	05/08/2009	USD	15 000 000	CAD	15 685 000	1.04	E	C	-924 476
	2555954	12543828	USD/CAD	05/08/2008	05/08/2009	USD	15 000 000	CAD	15 685 000	1.04	E	P	-784 933
	2556006	12550201	USD/JPY	05/08/2008	05/08/2009	USD	25 000 000	JPY	2 633 750 000	105.35	E	P	-1 319 075
	2556007	12550202	USD/JPY	05/08/2008	05/08/2009	USD	25 000 000	JPY	2 633 750 000	105.35	E	C	-1 030 269
	2557121	12550163	USD/INR	05/08/2008	05/08/2010	USD	10 000 000	INR	443 900 000	44.39	E	P	-136 706
	2557122	12550162	USD/INR	05/08/2008	05/08/2010	USD	10 000 000	INR	443 900 000	44.39	E	C	-1 931 522
	2557198	12550874	EUR/USD	06/08/2008	06/11/2008	USD	23 047 500	EUR	15 000 000	1.54	E	P	-24 946
	2557199	12550873	EUR/USD	06/08/2008	06/11/2008	USD	38 575 000	EUR	25 000 000	1.54	E	C	-6 754
	2559875	12562751	EUR/USD	07/08/2008	10/10/2008	USD	38 575 000	EUR	25 000 000	1.54	E	P	-3 300 274
	2563241	12562752	EUR/USD	08/08/2008	10/11/2008	USD	22 537 500	EUR	15 000 000	1.50	E	C	-64 360
	2563242	12562752	EUR/USD	08/08/2008	10/11/2008	USD	22 537 500	EUR	15 000 000	1.50	E	P	-1 465 922
	2563278	12575915	EUR/USD	08/08/2008	10/11/2008	USD	37 537 500	EUR	25 000 000	1.50	E	C	-109 785
	2563279	12575913	EUR/USD	08/08/2008	10/11/2008	USD	37 537 500	EUR	25 000 000	1.50	E	P	-2 420 834
	2563408	12576115	EUR/USD	08/08/2008	10/11/2008	USD	22 485 000	EUR	15 000 000	1.50	E	C	-69 786
	2563404	12576114	EUR/USD	08/08/2008	10/11/2008	USD	22 485 000	EUR	15 000 000	1.50	E	P	-1 419 083
	2567757	12600259	EUR/JPY	12/08/2008	31/07/2009	EUR	100 000 000	JPY	15 600 000 000	156.00	E	C	-13 484 617
	2567763	12600260	EUR/ISK	12/08/2008	12/11/2008	EUR	10 000 000	ISK	1 235 500 000	123.55	E	C	-103 227
	2569124	12612588	GBP/USD	13/08/2008	13/10/2008	GBP	10 000 000	USD	18 660 000	1.87	E	P	-964 955
	2569125	12612584	GBP/USD	13/08/2008	13/10/2008	GBP	10 000 000	USD	18 660 000	1.87	E	C	22 162
	2569198	12612697	GBP/USD	13/08/2008	13/11/2008	GBP	10 000 000	USD	18 550 000	1.86	E	P	950 142
	2569199	12612697	GBP/USD	13/08/2008	13/11/2008	GBP	10 000 000	USD	18 550 000	1.86	E	C	76 516
	2570045	12612825	EUR/JPY	13/08/2008	13/11/2008	JPY	2 397 750 000	EUR	15 000 000	159.85	E	P	35 098
	2572256	12624810	EUR/USD	14/08/2008	16/08/2010	EUR	10 000 000	USD	14 735 000	1.47	E	C	1 431 653
	2572256	12624811	EUR/USD	14/08/2008	16/08/2010	EUR	10 000 000	USD	14 735 000	1.47	E	P	443 155
	2578442	12660320	EUR/USD	19/08/2008	17/10/2008	EUR	15 000 000	USD	22 057 500	1.47	E	C	980 625
	2578443	12660320	EUR/USD	19/08/2008	17/10/2008	EUR	15 000 000	USD	22 057 500	1.47	E	P	82 877
	2578456	12671519	USD/KRW	20/08/2008	18/02/2009	KRW	38 792 000 000	USD	35 000 000	181.20	E	P	3 426 290
	2578456	12671519	USD/KRW	20/08/2008	18/02/2009	KRW	38 792 000 000	USD	35 000 000	181.20	E	C	246 753
	2578456	12671519	USD/KRW	20/08/2008	18/02/2009	KRW	38 792 000 000	USD	35 000 000	181.20	E	P	-30 103
	2580270	12708239	USD/HKD	25/08/2008	25/02/2009	USD	50 000 000	HKD	389 175 000	7.78	E	C	330 108
	2580271	12708240	USD/HKD	25/08/2008	25/02/2009	USD	50 000 000	HKD	389 175 000	7.78	E	P	325 278
	2580272	12708241	USD/HKD	25/08/2008	25/02/2009	HKD	279 720 000	USD	36 000 000	7.77	E	C	227 828
	2580273	12708242	USD/HKD	25/08/2008	25/02/2009	HKD	279 720 000	USD	36 000 000	7.77	E	P	227 828
	2580274	12708243	USD/JPY	25/08/2008	25/08/2009	JPY	3 500 000 000	USD	50 000 000	70.00	E	C	5 166 108
	2580275	12708245	USD/JPY	25/08/2008	25/08/2009	JPY	3 500 000 000	USD	50 000 000	70.00	E	P	2 051 405
	2589438	12762672	EUR/USD	03/09/2008	03/12/2008	EUR	100 000 000	USD	143 800 000	1.44	E	C	-2 324 371
	2589439	12762672	EUR/USD	03/09/2008	03/12/2008	EUR	100 000 000	USD	143 800 000	1.44	E	P	560 754
	2589440	12762670	EUR/USD	03/09/2008	03/12/2008	USD	301 155 250	EUR	225 500 000	1.34	E	C	5 263 770
	2589441	12762671	EUR/USD	03/09/2008	03/12/2008	EUR	349 525 000	USD	225 500 000	1.55	E	C	-2 325 373
	2600305	12762673	EUR/USD	03/09/2008	03/12/2008	EUR	100 000 000	USD	143 950 000	1.44	E	C	5 263 770
	2600306	12762673	EUR/USD	03/09/2008	03/12/2008	EUR	100 000 000	USD	143 950 000	1.44	E	P	-2 010 082
	2600307	12762674	EUR/USD	03/09/2008	03/12/2008	EUR	301 155 250	USD	225 500 000	1.34	E	C	-2 325 373
	2600308	12762671	EUR/USD	03/09/2008	03/12/2008	EUR	349 525 000	USD	225 500 000	1.55	E	C	-533 352
	2601712	12794820	EUR/USD	04/09/2008	06/11/2008	USD	72 300 000	EUR	50 000 000	1.45	E	C	-705 126
	2602874	12795524	USD/CHF	04/09/2008	06/11/2008	USD	100 000 000	CHF	104 600 000	1.05	E	C	-2 554 863
	2602875	12795591	USD/CHF	04/09/2008	06/11/2008	USD	100 000 000	CHF	104 600 000	1.05	E	P	-295 901
	2605580	12807994	GBP/USD	04/09/2008	04/09/2009	GBP	10 000 000	USD	17 410 000	1.74	E	C	783 240
	2605582	12822875	GBP/USD	04/09/2008	04/09/2009	GBP	10 000 000	USD	17 410 000	1.74	E	P	695 847
	2605583	12809059	EUR/USD	04/09/2008	04/03/2010	EUR	228 275 000	USD	198 500 000	1.15	E	C	-2 550 880
	2605584	12809057	EUR/USD	04/09/2008	05/03/2009	EUR	150 000 000	USD	206 250 000	1.38	E	P	5 143 619
	2605678	12821466	EUR/USD	05/09/2008	05/03/2009	EUR	100 000 000	USD	141 500 000	1.42	E	C	3 786 455
	2605679	12821465	EUR/USD	05/09/2008	05/03/2009	EUR	100 000 000	USD	141 500 000	1.42	E	P	5 334 229
	2605681	12821464	EUR/USD	05/09/2008	05/03/2009	USD	352 117 000	EUR	223 000 000	1.58	E	C	-1 104 942
	2605682	12821463	EUR/USD	05/09/2008	05/03/2009	EUR	283 098 500	USD	223 000 000	1.27	E	P	-1 985 159
	2607675	12822615	EUR/USD	08/09/2008	08/12/2008	EUR	7 500 000	USD	10 627 500	1.42	E	C	300 605
	2607676	12822614	EUR/USD	08/09/2008	08/12/2008	EUR	7 500 000	USD	10 627 500	1.42	E	P	221 461
	2607735	12822645	EUR/USD	08/09/2008	08/12/2008	EUR	15 000 000	USD	21 247 500	1.42	E	C	597 125
	2607736	12822644	EUR/USD	08/09/2008	08/12/2008	EUR	15 000 000	USD	21 247 500	1.42	E	P	446 287
	2608314	12834046	USD/JPY	09/09/2008	25/09/2008	JPY	5 370 000 000	USD	50 000 000	107.40	E	C	1 447 246
	2608315	12834047	USD/JPY	09/09/2008	25/09/2008	JPY	5 370 000 000	USD	50 000 000	107.40	E	P	-518 337
	2608318	12834015	USD/JPY	09/09/2008	16/10/2008	JPY	5 410 000 000	USD	50 000 000	106.20	E	C	370 481
	2610335	12846450	USD/JPY	10/09/2008	09/10/2008	JPY	1 604 250 000	USD	15 000 000	106.95	E	P	145 640
	2610336	12846449	USD/JPY	10/09/2008	09/10/2008	JPY	1 604 250 000	USD	15 000 000	106.95	E	C	474 404
	2611296	12846832	EUR/USD	10/09/2008	10/11/2008	USD	35 187 500	EUR	25 000 000	1.41	E	C	-751 288
	2611297	12846831	EUR/USD	10/09/2008	10/11/2008	USD	35 187 500	EUR	25 000 000	1.41	E	P	-722 814
	2611298	12846833	USD/SEK	10/09/2008	10/11/2008	SEK	236 810 000	USD	35 000 000	6.77	E	C	1 006 690
	2611299	12846834	USD/SEK	10/09/2008	10/11/2008	SEK	236 810 000	USD	35 000 000	6.77	E	P	557 608
	2612392	unmatched	USD/JPY	10/09/2008	10/11/2008	JPY	1 394 550 000	USD	13 500 000	103.30	E	C	294 642
	2612393	12847278	USD/JPY	10/09/2008	09/10/2008	USD	20 000 000	JPY	2 090 000 000	104.50	E	C	-378 866
	2612527	12847310	USD/MXN	10/09/2008	09/10/2008	USD	25 000 000	MXN	266 237 500	10.65	E	P	-363 234
	2612528	12847310	USD/MXN	10/09/2008	09/10/2008	USD	25 000 000	MXN	266 237 500	10.65	E	C	-111 819

Handwritten marks: a large 'X' and a signature.

Product Type	CALYON reference	LBCC reference	Instrument	Trade date	End date	Currency Buy Side (Calyon perspective)	Notional Amount Buy Side (Calyon perspective)	Currency Sell Side (Calyon perspective)	Notional Amount Sell Side (Calyon perspective)	strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)
Sub Total FX - Option Bullion - Option	2612626	12859027	EUR/USD	10/09/2008	17/09/2008	EUR	100 000 000	USD	140 000 000	1.40	E	P	226 908
	2615068	12859700	EUR/USD	11/09/2008	13/10/2008	EUR	15 000 000	USD	20 850 000	1.39	E	C	522 828
	2615069	12859701	EUR/USD	11/09/2008	13/10/2008	EUR	15 000 000	USD	20 850 000	1.39	E	P	210 011
	2615175	unmatched	EUR/USD	09/11/2008	03/12/2009	USD	171 883 500	EUR	111 000 000	1.55	E	C	-845 880
	2615176	unmatched	EUR/USD	09/11/2008	03/12/2009	USD	137 695 500	EUR	111 000 000	1.24	E	P	-707 729
	2615177	unmatched	EUR/USD	09/11/2008	03/12/2009	EUR	50 000 000	USD	69 250 000	1.39	E	C	2 651 516
	2615178	unmatched	EUR/USD	09/11/2008	03/12/2009	EUR	50 000 000	USD	69 250 000	1.39	E	P	1 970 604
	2615535	unmatched	USD/JPY	09/12/2008	09/12/2008	JPY	1 611 000 000	USD	15 000 000	107.40	E	P	27 267
	2615538	unmatched	USD/JPY	09/12/2008	09/12/2008	JPY	1 611 000 000	USD	15 000 000	107.40	E	C	392 592
	2617191	unmatched	EUR/USD	09/12/2008	11/13/2008	EUR	224 000 000	USD	336 224 000	1.50	E	C	1 068 509
	2617192	unmatched	EUR/USD	09/12/2008	11/13/2008	USD	70 550 000	EUR	50 000 000	1.41	E	C	-1 440 033
	2617193	unmatched	EUR/USD	09/12/2008	11/13/2008	GBP	10 000 000	EUR	17 815 000	1.78	E	C	92 873
	2617200	unmatched	EUR/USD	09/12/2008	09/19/2008	EUR	224 000 000	USD	337 344 000	1.51	E	C	954 790
	2617241	unmatched	EUR/USD	09/12/2008	11/13/2008	USD	70 750 000	EUR	50 000 000	1.42	E	C	-1 345 096
	2617242	unmatched	EUR/USD	09/12/2008	11/13/2008	GBP	10 000 000	EUR	17 815 000	1.78	E	C	-1 687 853
	2617243	unmatched	EUR/USD	09/12/2008	11/13/2008	USD	70 750 000	EUR	50 000 000	1.42	E	P	166 161
	2617251	unmatched	GBP/USD	09/12/2008	09/12/2008	GBP	10 000 000	USD	17 815 000	1.98	E	P	94 362
	2621475	unmatched	USD/MXN	01/25/2008	01/27/2009	MXN	598 750 000	USD	50 000 000	10.83	E	P	-634 237
	2621476	unmatched	USD/MXN	01/25/2008	01/27/2009	USD	50 000 000	MXN	541 300 000	92.40	E	C	3 801 103
	3883207/27530	9520652	USD/JPY	17/07/2007	17/07/2014	USD	50 000 000	USD	5 000 000	104.15	E	C	3 580 627
	3883207/27531	9520653	USD/JPY	17/07/2007	17/07/2014	USD	50 000 000	USD	5 000 000	104.15	E	C	-212 431
	4025007/52997	9918177	USD/JPY	10/09/2007	10/09/2009	EUR	20 000 000	EUR	20 000 000	270.80	E	P	2 524 744
	4025007/52998	9918178	EUR/HUF	11/04/2008	13/04/2010	EUR	20 000 000	EUR	20 000 000	270.80	E	P	753 805
	467692/866795	11677942	EUR/HUF	11/04/2008	13/04/2010	EUR	20 000 000	EUR	20 000 000	270.80	E	P	-2 431 069
	467692/866796	11684644	EUR/HUF	11/04/2008	13/04/2010	EUR	20 000 000	EUR	20 000 000	270.80	E	P	-5 585 509
	468113/866559	unmatched	USD/JPY	08/05/2008	10/05/2012	USD	25 000 000	USD	25 000 000	92.90	E	P	2 294 745
	474839/881053	11623359	USD/JPY	08/05/2008	10/05/2012	USD	25 000 000	USD	25 000 000	92.90	E	P	-345 362
	474839/881054	11623360	USD/JPY	08/05/2008	10/05/2012	USD	25 000 000	USD	25 000 000	92.90	E	P	167 319
	477003/884787	11680651	AUD/JPY	16/05/2008	20/05/2015	AUD	7 000 000	AUD	7 000 000	67.75	E	C	149 164
	477003/884788	11680652	AUD/JPY	16/05/2008	20/05/2015	AUD	7 000 000	AUD	7 000 000	67.75	E	C	-307 106
	477003/884789	11680653	AUD/JPY	16/05/2008	20/05/2015	AUD	7 000 000	AUD	7 000 000	67.75	E	C	244 994
	500048/939531	12821736	EUR/JPY	05/09/2008	06/09/2012	EUR	50 000	EUR	2 500 000	129.70	E	P	-23 251 718
	500048/939532	12821737	EUR/JPY	05/09/2008	06/09/2012	EUR	50 000	EUR	2 500 000	129.70	E	P	12 881 699
Sub Total Bullion - Option Bullion - Spot	2619241	unmatched	XAU/USD	03/03/2008	03/12/2008	XAU	50 000	USD	62 500	62.50	E	C	245 714
	2619243	unmatched	XAU/USD	03/03/2008	03/12/2008	XAU	50 000	USD	62 500	62.50	E	P	-41 076
	2619249	unmatched	XAU/USD	03/03/2008	03/12/2008	USD	31 250	XAU	31 250	25.300	E	C	-3 328 204
	2619252	unmatched	XAU/USD	04/03/2008	04/12/2008	USD	25 000	USD	31 250	25.300	E	P	-25 300
	2619254	unmatched	XAU/USD	04/03/2008	04/12/2008	XAU	25 000	USD	31 250	25.300	E	P	6 391 438
	2619256	unmatched	XAU/USD	04/03/2008	04/12/2008	XAU	25 000	USD	31 250	25.300	E	P	108 835
	2619257	unmatched	XAU/USD	04/03/2008	04/12/2008	USD	25 000	USD	31 250	25.300	E	P	-5 245 551
	2619258	unmatched	XAU/USD	04/03/2008	04/12/2008	XAU	50 000	USD	50 000	191.984	E	C	1 914 984
	2619261	unmatched	XAU/USD	04/03/2008	04/12/2008	XAU	50 000	USD	50 000	191.984	E	C	-4 951
	2619263	unmatched	XAU/USD	04/03/2008	04/12/2008	XAU	90 500	USD	90 500	22 079 714	E	C	22 079 714
	2619265	unmatched	XAU/USD	04/03/2008	04/12/2008	XAU	80 000	USD	80 000	984 797	E	C	984 797
	2619266	unmatched	XAU/USD	04/03/2008	04/12/2008	XAU	80 000	USD	80 000	-11 428 306	E	C	-11 428 306
	2619268	unmatched	XAU/USD	04/03/2008	04/12/2008	XAU	80 000	USD	80 000	-385 536	E	C	-385 536
	2619269	unmatched	XAU/USD	04/03/2008	04/12/2008	USD	100 500	XAU	100 500	-272 680	E	C	-272 680
	2619271	unmatched	XAU/USD	04/03/2008	07/01/2009	USD	55 000	USD	50 000	6 747 311	E	C	6 747 311
	2619272	unmatched	XAU/USD	07/04/2008	07/10/2008	XAU	30 000	USD	30 000	537 255	E	P	537 255
	2619279	unmatched	XAU/USD	30/04/2008	26/11/2008	XAU	45 000	USD	30 000	805 882	E	P	805 882
	2619282	unmatched	XAU/USD	30/04/2008	26/11/2008	XAU	45 000	USD	30 000	-3 234 114	E	P	-3 234 114
	2619284	unmatched	XAU/USD	09/05/2008	11/11/2008	USD	118 500	XAU	50 000	-547 346	E	C	-547 346
	2619286	unmatched	XAU/USD	03/06/2008	03/06/2009	USD	118 500	USD	15 000	312 304	E	C	312 304
	2619287	unmatched	XAU/USD	03/06/2008	03/06/2009	USD	118 500	USD	15 000	-2 760 527	E	C	-2 760 527
	2619289	unmatched	XAU/USD	11/07/2008	13/10/2008	USD	25 000	XAU	25 000	-16 217	E	P	-16 217
	2619291	unmatched	XAU/USD	11/07/2008	13/10/2008	USD	25 000	XAU	25 000	-2 177 061	E	P	-2 177 061
	2619293	unmatched	XAU/USD	27/08/2008	26/11/2008	USD	25 000	XAU	25 000	-574 794	E	C	-574 794
	2619294	unmatched	XAU/USD	27/08/2008	26/11/2008	USD	25 000	XAU	25 000	-574 794	E	C	16 240 593
Sub Total Bullion - Spot FX - Forward	2619276	unmatched	XAU/USD	07/04/2008	09/01/2009	USD	15 000	XAU	15 000	-2 186 894	E	C	-2 186 894
	2619278	unmatched	XAU/USD	07/04/2008	09/01/2009	USD	15 000	XAU	15 000	-2 186 894	E	C	-3 209 868
	2619279	unmatched	XAU/USD	07/04/2008	09/01/2009	USD	15 000	XAU	15 000	-2 186 894	E	C	-287 030
	2619280	unmatched	XAU/USD	30/04/2008	28/11/2008	USD	2 700	XAU	2 700	-427 001	E	C	-427 001
	2619283	unmatched	XAU/USD	30/04/2008	28/11/2008	USD	12 300	XAU	12 300	1 435 730	E	C	1 435 730
	2619285	unmatched	XAU/USD	09/05/2008	13/11/2008	USD	3 500	USD	3 500	-451 001	E	C	-451 001
	2619288	unmatched	XAU/USD	03/06/2008	05/05/2009	USD	3 500	USD	3 500	-451 001	E	C	-5 126 065
	1570655	6075311964470	USD/JPY	16/03/2006	22/03/2011	USD	3 500 000	JPY	341 425 000	71 065	E	C	71 065
	1796466	706438606779	USD/TRY	05/03/2007	06/03/2009	TRY	6 567 750	USD	3 500 000	1 310 638	E	C	1 310 638
	1921445	717239840349	USD/JPY	21/06/2007	25/06/2009	JPY	3 455 460 000	USD	30 375 000	2 999 255	E	C	2 999 255
	2014832	724739851606	USD/TRY	04/09/2007	08/09/2009	TRY	40 775 000	USD	25 000 000	2 771 129	E	C	2 771 129
	2015790	724739852033	USD/TRY	08/09/2007	08/09/2009	TRY	24 427 500	USD	15 000 000	1 637 713	E	C	1 637 713
	2046584	7269310020334	USD/TRY	26/09/2007	28/09/2009	TRY	5 410 800	USD	3 600 000	64 507	E	C	64 507

Product Type	CALYON reference	LBOC reference	Instrument	Trade date	End date	Currency Buy Side (Calyon perspective)	Notional Amount Buy Side (Calyon perspective)	Currency Sell Side (Calyon perspective)	Notional Amount Sell Side (Calyon perspective)	strike value	Option style (E)	Option type (C) / Put (P)	Replacement value (in USD)
Sub Total FX - Forward	20500339	7271G10040858	USD/TRY	28/09/2007	01/04/2009	TRY	7 095 000	USD	5 000 000				159 258
	20500911	7271G10040967	USD/TRY	28/09/2007	01/04/2009	TRY	7 095 000	USD	5 000 000				159 258
	2051660	7271G10040943	USD/TRY	28/09/2007	02/02/2009	TRY	17 360 000	USD	12 400 000				518 085
	2053150	7274G10051875	USD/TRY	01/10/2007	02/02/2009	TRY	7 500 000	TRY	10 417 500				-252 599
	2053937	7274G10051961	EUR/TRY	01/10/2007	04/10/2010	EUR	8 500 000	TRY	19 902 750				-135 002
	2053916	7274G10052227	EUR/TRY	01/10/2007	04/10/2010	EUR	8 500 000	TRY	19 816 050				-86 526
	2058073	7276G10072500	USD/TRY	03/10/2007	05/10/2009	TRY	2 359 200	USD	1 600 000				-5 609
	2058074	7276G10072504	EUR/TRY	03/10/2007	05/10/2009	TRY	9 427 500	EUR	4 500 000				141 219
	2059068	7277G10082284	USD/TRY	04/10/2007	05/10/2009	TRY	11 040 000	USD	7 500 000				-38 623
	2060555	7277G10082659	USD/TRY	05/10/2007	09/04/2009	USD	5 000 000	TRY	6 885 000				1 102 101
	2061990	7278G10093959	USD/TRY	05/10/2007	09/04/2009	USD	5 000 000	TRY	6 885 000				7 068
	2064687	7278G10094268	USD/TRY	05/10/2007	09/04/2009	USD	5 000 000	TRY	6 885 000				16 708
	2081015	7292G10187920	USD/TRY	19/10/2007	23/10/2009	USD	11 500 000	JPY	1 236 825 000				-511 031
	2085782	7292G10217114	USD/TRY	24/10/2007	27/10/2009	USD	80 000 000	TRY	107 440 000				-3 060 287
	2100740	7306G10283753	EUR/TRY	02/11/2007	03/11/2009	EUR	22 000 000	TRY	41 569 000				-1 040 993
	2101272	7306G10283083	EUR/TRY	02/11/2007	05/11/2009	EUR	5 000 000	TRY	10 400 000				-36 307
	2129608	7325G10431614	EUR/TRY	21/11/2007	23/11/2009	EUR	11 000 000	TRY	26 647 500				-432 204
	2131062	7326G10439085	EUR/TRY	22/11/2007	23/11/2009	EUR	5 500 000	TRY	12 133 000				-440 794
	2134384	7330G10454567	EUR/TRY	26/11/2007	29/11/2010	EUR	4 000 000	TRY	9 640 000				-119 579
	2143961	7333G10489041	USD/JPY	29/11/2007	03/12/2009	JPY	1 554 750 000	USD	15 000 000				139 958
	2151871	7339G10624155	EUR/USD	05/12/2007	08/12/2009	EUR	31 000 000	USD	45 382 450				-1 768 450
	2153988	7340G10628666	USD/TRY	06/12/2007	07/12/2011	USD	4 200 000	TRY	7 545 300				289 835
	2163988	7347G10622188	USD/JPY	13/12/2007	17/12/2008	JPY	1 593 984 500	USD	14 700 000				586 942
	2200111	8010G10868859	EUR/USD	10/01/2008	14/01/2010	EUR	10 000 000	USD	14 580 500				25 641
	2262331	8028G1093090	USD/TRY	29/01/2008	30/01/2009	USD	21 000 000	TRY	28 129 500				-889 678
	2294335	8036G11013862	EUR/USD	28/01/2008	30/01/2009	EUR	15 600 000	USD	22 776 468				151 007
	2233928	8031G11027922	USD/TRY	31/01/2008	02/02/2009	USD	88 000 000	TRY	115 280 000				2 156 082
	2234662	8032G11039193	USD/JPY	21/02/2008	05/02/2010	JPY	3 772 287 000	USD	36 900 000				-38 038
	2235603	8032G11189459	USD/TRY	21/02/2008	04/10/2010	TRY	7 500 000	TRY	12 131 250				303 396
	2236625	8032G11189478	USD/ILS	21/02/2008	23/02/2009	ILS	36 660 000	USD	2 852 600				405 356
	2301872	8036G11223710	USD/TRY	26/02/2008	28/11/2008	USD	1 800 000	TRY	2 352 600				3 071
	2302367	8036G11235531	EUR/TRY	26/02/2008	28/11/2008	EUR	1 800 000	TRY	2 352 600				7 389
	2302985	8036G11235531	USD/KRW	26/02/2008	03/12/2009	KRW	5 623 000 000	USD	15 000 000				-1 124 503
	2302985	8036G11235531	USD/CHF	26/02/2008	04/02/2009	CHF	15 720 700	USD	15 000 000				-850 505
	2320772	8067G11338549	EUR/HUF	07/03/2008	11/12/2009	HUF	10 000 000	EUR	27 400 000				-1 694 986
	2320772	8067G11338549	EUR/USD	12/03/2008	16/03/2009	USD	53 025 000	EUR	15 000 000				-7 167 150
	2336548	8074G11389717	EUR/USD	14/03/2008	19/09/2009	EUR	52 000 000	USD	80 575 560				420 420
	2344583	8080G11437713	EUR/USD	20/03/2008	26/03/2009	EUR	12 000 000	USD	18 168 400				-1 382 524
	2368336	8091G11483085	EUR/HUF	31/03/2008	02/04/2009	EUR	7 000 000	HUF	1 895 740 000				-943 223
	2361373	8093G11515940	USD/KRW	02/04/2008	02/04/2009	USD	15 600 000	KRW	24 336 000				-2 499 542
	2372389	8096G11501862	USD/KRW	02/04/2008	06/04/2009	USD	12 500 000	KRW	12 187 500 000				1 946 345
	2372404	8096G11501869	EUR/USD	08/04/2008	10/10/2008	EUR	26 000 000	USD	24 275 940				-2 257 472
	2372410	8096G11501899	EUR/USD	08/04/2008	10/10/2008	EUR	26 000 000	USD	40 465 900				-3 762 453
	2372410	8096G11501899	EUR/USD	08/04/2008	10/10/2008	EUR	15 600 000	USD	24 260 340				-2 241 902
	2403910	8120G11727868	USD/TRY	29/04/2008	30/04/2009	TRY	7 380 500	USD	5 000 000				301 950
	2407702	8121G11750547	EUR/USD	30/04/2008	05/11/2009	EUR	51 000 000	USD	78 949 020				-7 046 115
	2408197	8122G11750762	USD/ILS	01/05/2008	05/05/2009	ILS	7 270 200	USD	2 100 000				-41 699
	2409135	8122G11751167	USD/ZAR	01/05/2008	05/11/2009	ZAR	61 611 550	USD	7 700 000				-243 543
	2411566	8126G11769188	USD/HKD	05/05/2008	07/05/2009	HKD	162 624 000	USD	21 000 000				2 134
	2413450	8127G11779716	USD/HKD	06/05/2008	08/05/2009	HKD	139 323 600	USD	18 000 000				-6 621
	2440036	8143L1E5208	USD/INR	22/05/2008	28/11/2008	INR	436 100 000	USD	10 000 000				-785 245
	2451602	8148G11951945	EUR/USD	27/05/2008	13/02/2009	EUR	24 835 200	EUR	16 000 000				2 389 054
	2479249	8169G112116088	EUR/PLN	17/06/2008	19/12/2008	PLN	13 970 750	EUR	4 100 000				17 351
	2480066	8169G12116178	EUR/HUF	17/06/2008	19/06/2009	HUF	217 770 000	EUR	850 000				36 173
	2480105	8169G12116242	EUR/HUF	17/06/2008	19/06/2009	HUF	319 250 000	EUR	1 250 000				47 706
	2493096	8178G12200016	USD/SGD	26/06/2008	08/04/2009	SGD	7 800 000	USD	10 512 060				423 417
	2498709	8182G12223856	USD/HKD	30/06/2008	17/10/2008	HKD	420 379 200	USD	54 000 000				122 552
	2510920	8190G12287030	USD/KRW	08/07/2008	10/07/2009	USD	7 262 500 000	KRW	7 262 500 000				719 772
	2523435	8198G12363861	USD/HKD	16/07/2008	18/02/2009	HKD	757 506 750	USD	97 500 000				224 288
	2527587	8199G12381376	EUR/USD	17/07/2008	12/01/2009	EUR	20 000 000	USD	31 376 000				-3 268 591
	2531526	8203G12410571	EUR/USD	22/07/2008	25/07/2011	EUR	25 000 000	TRY	38 600 000				-4 155 715
	2531807	8204G12420795	EUR/TRY	22/07/2008	26/09/2008	EUR	18 500 000	TRY	36 130 500				-2 159 169
	2548383	8213G12504605	USD/ZAR	31/07/2008	04/11/2008	ZAR	39 126 360	EUR	5 200 000				-462 395
	2567045	8225G12599405	EUR/JPY	12/08/2008	04/08/2009	JPY	7 270 300 000	EUR	46 000 000				6 496 688
	2572391	8229G12613467	USD/TWD	15/08/2008	19/09/2008	TWD	564 300 000	USD	18 000 000				-410 461
	2574274	unmatched	USD/CLP	15/08/2008	22/09/2008	CLP	7 796 250 000	USD	15 000 000				-551 961
	2603061	8246G12809060	EUR/USD	04/09/2008	08/03/2010	EUR	25 081 480	EUR	17 900 000				-458 011
	2603062	8246G12809060	EUR/USD	04/09/2008	09/03/2009	EUR	49 500 000	EUR	70 235 550				-956 532
	2607951	8252NMG27193	USD/BRL	08/09/2008	02/10/2009	BRL	50 000 000	BRL	87 250 000				2 490 114
	2607952	8252NMG27194	USD/BRL	08/09/2008	10/03/2009	BRL	90 775 000	USD	50 000 000				-2 488 260
	2607975	8252NMG2200	USD/BRL	08/09/2008	02/10/2009	BRL	15 000 000	USD	27 217 500				755 191
	2607976	8252NMG2201	USD/BRL	08/09/2008	10/03/2009	BRL	27 217 500	USD	15 000 000				-754 221
	2607976	8252NMG2201	USD/BRL	08/09/2008	10/03/2009	BRL	27 217 500	USD	15 000 000				-26 261 815
	447059/830797	11085527	USD/JPY	06/02/2008	08/02/2012	JPY	25 000 000	USD	100 000 000	107.85	E	P	2 178 085
	447059/830798	8037G11085525	USD/JPY	06/02/2008	08/02/2012	JPY	25 000 000	USD	100 000 000	97.80	E	P	-102 215

Product Type	CALYON reference	LBCC reference	Instrument	Trade date	End date	Currency Buy Side (Calyon perspective)	Notional Amount Buy Side (Calyon perspective)	Currency Sell Side (Calyon perspective)	Notional Amount Sell Side (Calyon perspective)	strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)*
	474834/881043	11823358	USD/JPY	08/05/2008	14/05/2018	80 000 000	USD	JPY		50.00	E	C	-2 216 321
	474834/881044	8129311891316	USD/JPY			13 600 000	USD			80.15			-343 513
	476178/983275	11857609	USD/JPY	14/05/2008	18/05/2015	50 000 000	USD	JPY		49.00	E	C	-697 490
	476178/983276	8135311861054	USD/JPY			4 500 000	USD			87.68			-83 059
	507280/938674	12822910	USD/JPY	03/09/2008	05/09/2013	250 000 000	USD	JPY		120.00	E	P	-1 113 580
	507280/938675	8247312822912	USD/JPY					USD	14 500 000	94.73			-67 564
Sub Total Cross Currency - Swap													-2 445 657
FX - NDF	243990	unmatched				3 000 000	USD						-303 104
	243991	unmatched				5 000 000	USD						-505 174
Sub Total FX - Non Delivery Forward													-808 278
Grand Total													-41 652 940

* a positive value means that Lehman Brothers Commercial Corp owes amount to CALYON, a negative value means that CALYON owes amount to Lehman Brothers Commercial Corp

Handwritten marks: a large 'X' and an arrow pointing to the right.

Calyon Trading desk	Product Type	Expiration date	Original currency	Unpaid Amount due to (-) / from (+) Lehman Brothers Commercial Corp (in USD)
FX	FX - OPTION	15/09/2008	USD	-737 987
FX	FX - OPTION	15/09/2008	USD	-327 750
FX	FX - OPTION	15/09/2008	USD	-308 625
FX	FX - OPTION	15/09/2008	USD	-2 007 500
FX	FX - NDF	15/09/2008	USD	-25 472
FX	FX - OPTION	15/09/2008	USD	-2 213 750
FX	FX - OPTION	15/09/2008	USD	1 240 756
FX	FX - OPTION	15/09/2008	USD	-2 067 927
FX	FX - OPTION	16/09/2008	USD	-722 400
FX	FX - OPTION	16/09/2008	USD	-705 600
FX	FX - OPTION	16/09/2008	USD	-132 000
FX	FX - OPTION	16/09/2008	USD	-128 750
FX	FX - OPTION	15/09/2008	USD	-54
FX	FX - OPTION	15/09/2008	USD	-24
FX	FX - OPTION	15/09/2008	USD	-23
FX	FX - OPTION	15/09/2008	USD	-147
FX	FX - NDF	15/09/2008	USD	-2
FX	FX - OPTION	15/09/2008	USD	-162
FX	FX - OPTION	15/09/2008	USD	91
FX	FX - OPTION	15/09/2008	USD	-152
FX	FX - OPTION	17/09/2008	EUR	-174 698
FX	FX - OPTION	16/09/2008	USD	-126 375
FX	FX - OPTION	16/09/2008	USD	-130 500
FX	FX - OPTION	16/09/2008	USD	852 199
FX		18/03/2008	USD	11 382
FX		15/09/2008	HUF	1 139
IRD	FX - OPTION	05/09/2008	EUR	737 781
IRD	FX - OPTION	16/09/2008	EUR	578 797
Total Unpaid Amounts due to (-) / from (+) Lehman Brothers Commercial Corp (in USD)				-6 387 754

h
AN